Curriculum Vitae

Paul M Beaumont

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General Information

University address: Economics
College of Social Sciences and Public Policy
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Florida State University
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Professional Preparation

1984	Ph.D., University Of Pennsylvania. Major: Economics.
1974	B.S., Purdue University. Major: Economics.

Professional Experience

1988–present	Associate Professor and Courtesy Professor of Financial, Economics, Florida State University.
2008–2009	Visiting Professor, Economics and Finance, Balamand University, Tripoli, Lebanon.
1998–1999	Visiting Professor, Financial Economics, American University of Beirut, Lebanon. Also 2001-2002.
1994–1995	Senior Financial Analyst, Atlantic Portfolio Analytics & Management, Inc. Fixed income analytics, term structure modeling, and mortgage prepayment modeling.
1984–1988	Assistant Professor, Economics, Purdue University.
1985–1987	Visiting Assistant Research Professor, Regional Research Institute, West Virginia University.
1981–1984	Lecturer, Economics, Purdue University.

1979–1981 Research Associate, American Statistical Association, Washington, D.C.

Teaching

Courses Taught

Analysis of Economic Data (ECO3431)
Time Series Analysis (ECO5428)
Analysis of Economic Data (ECO5434)
Financial Economics I (ECO5281)
Directed Individual Study (ECO5906)
Directed Individual Study (MAT6908)
Time Series Analysis (ECO5907)
Topics in Monte Carlo (ECO5906)
ONLINE COURSE (ECO3431)
Analysis of Economic Data (ECO4431)
Applied Master's Project (ECO5973)
ONLINE COURSE (ECO4431)
Financial Economics (ECO5936)
Time Series Analysis (ECO4905)
Directed Individual Study (ECO5907)
Honors Work (ECO4934)
Directed Individual Study (ECO4905)
Analysis of Economic Data
Applied Master's Project
Financial Economics I
Time Series Analysis
Introduction to Economic Forecasting (ECO4431)
Principles of Macroeconomics (ECO2013)
Principles of Microeconomics (ECO2023)
Principles of Macroeconomics
Principles of Microeconomics
Economics of the Middle East (ECS4504)
Special Topics in Economics (ECO3933)
Economics of Art
Economics of the Middle East
Doctoral Workshop (ECO6938)
Senior Tutorial in Economics (ECO4933)
Development Economics
Islamic Finance
Multivariate Statistics
Time Series Analysis (ECO5425)
Economic Forecasting
Introduction to Econometrics (ECO4421)
Economic Forecasting (ECO5434)

Graduate Tutorial in Economics (ECO5932)
Econometris
Product Markets and the Theory of the Firm (ECO5115)
Mathematical Economics
Microeconomic Theory

Doctoral Committee Chair

Cao, J., graduate. (2018). *MULTIPLE IMPUTATION METHODS FOR LARGE MULTI-SCALE DATA WITH MISSING OR SUPPRESSED VALUES*.
Schmerbeck, A., graduate. (2014). *Financial Assets in a Heterogeneous Agent General Equilibrium Model with Aggregate and Idiosyncratic Risk*.
Abusaaq, H., graduate. (2012). *ESSAYS ON THE GOVERNMENT BOND YIELD CURVE: STRIPPING, FACTOR DECOMPOSITIONS, BUSINESS CYCLES AND FORECASTING*.
Jerassy-Etzion, Y., graduate. (2010). *Stripping the Yield Curve with Maximally Smooth Forward Curves*.
Ozer, G., graduate. (2005). *Volatility Linkages in Growth and Asset Pricing*.
Ramachandran, R., graduate. (2000).
Yang, Y., graduate. (1997).

Doctoral Committee Cochair

Tzeng, Yu-Ying, graduate. (2017). *QUASI-MONTE CARLO AND MARKOV CHAIN QUASI-MONTE CARLO METHODS IN ESTIMATION AND PREDICTION OF TIME SERIES MODELS*.
Jones, D. C., graduate. (2015).
Guan, Y., graduate. (2011).
Badshah, M. H., graduate. (2010). *ANALYSIS OF THE WEALTH DISTRIBUTION AT EQUILIBRIUM IN A HETEROGENEOUS AGENT ECONOMY*.
Culham, A., graduate. (2007).

Doctoral Committee Member

Landgraf, S., graduate. (2018). *THREE ESSAYS ON COMPETITION IN REGIONAL OLIGOPOLY*.
Chen, Y., graduate. (2017).
White, R. A., graduate. (2015).
Gough, J. M., graduate. (2014).
Galvis, O., graduate. (2014).
Garreau, P., graduate. (2013).
Nguyen, D. A., graduate. (2012).
Malik, K., graduate. (2011).

Mavroudis, K., graduate. (2008).
Petersen, K., graduate. (2008).
Yoo, E., graduate. (2008).
Moreno, J. F., graduate. (2007).
Zhang, J., graduate. (2007).
Galloway, M., graduate. (2006).
Pipatchaipoom, O., graduate. (2005).
Keene, M., graduate. (2004).
Montin, B., graduate. (2004).
Chambers, M., graduate. (2003).
Yoshimine, K., graduate. (2003).
Platania, J., graduate. (2001).
Smallwood, A., graduate. (2001).
Yurgin, N., graduate. (2001).
Zhang, S., graduate. (2001).
Brau, J., graduate. (1999).
Sirismatthakarn, N., graduate. (1999).
Wang, D., graduate. (1999).
Cromwell, J., graduate. (1998).
Flaherty, G., graduate. (1997).
Dismukes, D., graduate. (1996).
Fant, F., graduate. (1995).
Johnston, K., graduate. (1995).
Rambo, R. G., graduate. (1994).
Richardson, T., graduate. (1994).
Campbell, T. A., graduate. (1993).
Foley, E., graduate. (1993).
Genin, V., graduate. (1993).
Rephann, T. J., graduate. (1993).
Tiede, M., graduate. (1993).
Coomey, S. G., graduate. (1988).
Franke, S. R., doctoral candidate.
Manakov, A. I., doctoral candidate.
Sinotte, J., doctoral candidate.
Wiesen, T., doctoral candidate.

Doctoral Committee University Representative

Wang, Z., graduate. (2018). *Scalable Nonconvex Optimization Algorithms: Theories and Applications*.
Soda, J., graduate. (2017).
PARMA: Applications of Vector-Autoregressive Models to Biological Inference with an E mphasis on Procrustes-Based Data.
Bain, R., graduate. (2001).

Master's Committee Member

Balcer, J. T., graduate. (2014).
Manakov, A. I., graduate. (2012).
Yilmaz, N., graduate. (2009).
Shamy, A. D., graduate. (2008).

Research and Original Creative Work

Publications

Refereed Journal Articles

Tzeng, Y-Y., Beaumont, P., & Ökten, G. (2018). Time Series Simulation with Randomized Quasi-Monte Carlo Methods: An Application to Value at Risk and Expected Shortfall. *Computational Economics*, *52*, 23. doi:https://doi.org/10.1007/s10614-017-9661-

Abusaaq, H., Beaumont, P., & Jerassy-Etzion, Y. (2016). Maximally Smooth Forward Rate Curves for Coupon Bearing Bonds. *Journal of Advances in Economics and Finance*, *1 (1)*, 28-43.

Badshah, M., Beaumont, P., & Srivastava, A. (2013). Computing Equilibrium Wealth Distributions in Models with Heterogeneous-Agents, Incomplete Markets and Idiosyncratic Risk. *Computational Economics*, *41(2)*, 171-193.

Beaumont, P. M., Culham, A. J., & Kercheval, A. J. (2013). Asset Market Dynamics in Models with Heterogeneous Agents: Analytical Results. *Advances in Economics and Business*, *1(2)*, 49-56.

Beaumont, Paul M., Yuanying Guan, & Kercheval, A. N. (2013). Complex Dynamics in Equilibrium Asset Pricing Models with Boundedly Rational, Heterogeneous Agents. *Complexity*, *19(3)*, 38-55.

Badshah, M., Beaumont, P. M., & Srivastava, A. (2011). Computing Equilibrium Wealth Distributions in Models with Heterogeneous-Agents, Incomplete Markets and Idiosyncratic Risk. *Computational Economics*, *42,2*, 171-193.

Beaumont, P. M., Norrbin, S. C., & Yigit, F. P. (2008). Time series evidence on the linkage between the volatility and growth of output. *Applied Economics Letters*, *15,1*, 45-48.

Ramachandran, R., & Beaumont, P. M. (2001). Robust estimation of GARMA model parameters with an application to cointegration among interest rates of industrialized countries. *Computational Economics*, *17,2*, 179-201.

Beaumont, P. M., & Walker, R. (1996). Land degradation and property regimes. *Ecological Economics*, *18,1*, 55-66.

Beaumont, P. M., & Bradshaw, P. (1995). A distributed parallel genetic algorithm for solving optimal growth models. *Computational Economics*, *8,3*, 159-179.

Cain, J. C., Beaumont, P. M., Holter, W., & Wang, Z. (1995). The magnetic bode fallacy. *Journal of Geophysical Research (Planets: Terrestrial Magnetism and Atmospheric Electricity)*, *100,5*, 9439.

Beaumont, P. M. (1990). Supply and demand interaction in integrated econometricand input-output models. *International Regional Science Review*, *13, 1/2*, 167-181.

Isserman, A. M., & Beaumont, P. M. (1989). New directions in quasi-experimental control group methods for project evaluation. *Socio-Economic Planning Sciences*, *23, 1/2*, 39-53.

Rose, A. Z., & Beaumont, P. M. (1988). Interrelational income distribution multipliers for the West Virginia economy. *Journal of Regional Science*, *28,4*, 461-475.

Ando, A., Beaumont, P. M., & Ando, M. (1987). E_ciency of the CYBER 205 for stochastic simulations of a simultaneous, nonlinear, dynamic econometric model. *The International Journal of Supercomputer Applications*, *1,4*, 54-81.

Beaumont, P. M., & Isserman, A. M. (1987). Tests of forecast accuracy and bias for county population projections | comment. *Journal of the American Statistical Association*, *82,400*, 1004-1009.

Isserman, A. M., Plane, D. A., Rogerson, P. A., & Beaumont, P. M. (1985). Forecasting interstate migration with limited data: a demographic-economic approach. *Journal of the American Statistical Association*, *80,390*, 277-285.

Beaumont, P. M. (1983). Wage rate speci_cation in regional and interregional econometric models. *International Regional Science Review*, *8,1*, 75-83.

Beaumont, P. M., Prucha, I., & Filatov, V. (1979). Performance of the LINK system: 1970 versus 1975 base year trade share matrix. *Empirical Economics*, *4,1*, 11-41.

Refereed Books

Beaumont, P. (2018). *ECESIS: An interregional economic-demographic model of the United States*. Taylor & Francis.

Beaumont, P. M. (1989). *ECESIS: An interregional economic-demographic model of the United States*. New York: Garland Publishing.

Refereed Book Chapters

Beaumont, P. M., & Bradshaw, P. (1996). A distributed parallel genetic algorithm: An application from economic dynamics. In Manfred Gilli. (Ed.), *Computational Economic Systems: Models, Methods & Econometrics* (pp. 81-101). Boston: Kluwer,Academic Publishers.

Rose, A. Z., & Beaumont, P. M. (1989). Interrelational income distribution multipliers for the U.S. economy. In Ronald E.Miller, Karen R. Polenske, & Adam Z. Rose (Eds.), *Frontiers of Input-Output Analysis* (pp. 134-147). New York: Oxford University Press.

Beaumont, P. M., Isserman, A. M., McMillen, D. B., Plane, D. A., & Rogerson, P. A. (1986). The ECESIS economic-demographic model of the United States. In Andrew M. Isserman (Ed.), *Population Change and the Economy* (pp. 203-238). Boston: Kluwer-Nijho.

Klein, L. R., Su, V., & Beaumont, P. M. (1979). Coordination of international _scal policies and exchange rate revaluations. In J. Sawyer. (Ed.), *Modelling the International Transmission Mechanism* (pp. 143-159). Amsterdam: North Holland.

Contracts and Grants

Contracts and Grants Funded

Beaumont, Paul M (Co-PI), Kopriva, David A (Co-PI), Schlagenhauf, Don E (Co-PI), & Kercheval, Alec N (PI). (Feb 2005–Apr 2006). *IDS_Interdisciplinary Research in Asset Pricing Theory*. Funded by FSU CRC. Total award $25,000.

Beaumont, P. M., Kercheval, A., Kopriva, D., & Schlagenhauf, D. (2005–2006). *Interdisciplinary Research in Asset Pricing Theory*. Funded by FSU Council on Research and Creativity. Total award $25,000.

Ando, A., & Beaumont, P. M. (1987–1990). *Solution, analysis and control of simultaneous, nonlinear, dynamic systems of equations on the CYBER 205 and IBM 3090*. Funded by National Science Foundation. Total award $54,049.

Isserman, A., & Beaumont, P. M. (1987–1991). *Quasi-experimental control group methods for geographical research*. Funded by National Science Foundation. Total award $86,863.

Beaumont, P. M. (1986–1987). *Design of a cost-e_ective input-output model for energy economic modeling*. Funded by Energy and Water Research Center, West Virginia University. Total award $29,416.

Beaumont, P. M. (1986–1987). *Analyzing income distribution with input-output models*. Funded by Center for Economic Research and Regional Research Institute, West Virginia University. Total award $16,000.

Beaumont, P. M. (1986–1987). *Integrating econometric and input-output models: procedures and recommendations*. Funded by Center for Economic Research and Regional Research Institute, West Virginia University. Total award $8,000.

Beaumont, P. M. (1986–1987). *The West Virginia econometric model: a review and recommendations*. Funded by Center for Economic Research and Regional Research Institute, West Virginia University. Total award $8,000.

Beaumont, P. M., Ando, A., Klein, L. R., & Norman, F. (1985–1987). *Exploration of class-6 supercomputers in macroeconomic analysis*. Funded by National Science Foundation. Total award $14,982.

Contracts and Grants Denied

Beaumont, Paul M (PI), & Norrbin, Stefan C (Co-PI). (Dec 2016). *Interpolation Of Missing Panel Data*. Submitted to CareerSource Florida.